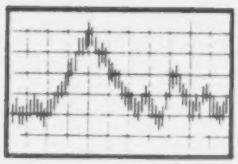
A3040-6



INTERNATIONAL OPEN INTEREST REPORT

DECEMBER 1991

© Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202–466–5460

OPEN INTEREST	DECEMBER 1990	DECEMBER 1991
Gold		0
Gold Options	145,496	284,851
U.S. Denominated Live Cattle		111
U.S. Denominated Coffee		2,253
U.S. Denominated Coffee Opt.		391
Cotton		2
Interest Rate		137,194
U.S. Dollar Futures	18,635	32,059
U.S. Dollar Opt. on Actuals		25,200
Bovespa Stock Index	5,660	12,796
BM&F, Brazil	**169,791**	**494,857**
DAX	7,407	25,347
BUND	6,021	28,639
DAX Options		275,379
BUND Options		22,305
Medium Term Notional Bond (BOBL)		14,169
DTB, Germany	**13,428**	**365,839**
Gold Options	17,430	9,521
Dollar/Guilder Options	14,725	26,828
Pound/Sterling/Guilder Opt	1,365	
Dutch Gov't Bond Options	53,739	35,463
EOE Stock Index Options	161,010	148,506
Eurotop 100		928
Major Market Index Options	65,911	81,601
Dutch Top 5 Index	13,599	13,995
EUROPEAN OPTIONS EXCHANGE	**327,779**	**316,842**
EOE Stock Index (FTI)	9,322	11,196
Deliverable Bond (FTO)	1,131	798
Eurotop 100 Index (FET)		38
Dutch Top 5 Index (FT5)	885	745
US Dollar/Guilder (FUS)		401
FINANCIAL FUT. MKT. AMSTERDAM	**11,338**	**13,178**

OPEN INTEREST	DECEMBER 1990	DECEMBER 1991
Danish Government Bond	2,191	7,974
9% 2006 Mortgage Bonds	3,875	950
KFX Stock Index	3,841	3,415
Danish Government Bond Options		3,334
9% 2006 Mortgage Bond Options	5,770	78
KFX Stock Index Options	3,266	6,121
Stock Options	999	6,721
GUARANTEE FUND DANISH OPT&FUT	**19,942**	**28,593**
DIBOR	400	1,005
Long Gilt	40	190
Short Gilt	10	115
ISEQ Index	18	5
IRISH FUTURES & OPTIONS EXCH	**468**	**1,315**
Crude Palm Oil	10,242	6,420
Tin	38	0
RBD Palm Olein	60	0
Cocoa	375	7
KUALA LUMPUR COMMODITY EXCH	**10,715**	**6,427**
Financial Times Share Index	21,265	32,230
Three Mth Pound (1/2M)	119,636	149,365
Long Gilt	24,349	
3 Month Ecu	1,128	47,589
Eurodollar	31,264	32,506
T–Bond	6,027	2,781
Eurotrac 100		108
Euroswiss		23,580
Yen Bond	552	0
Italian Government Bond		15,419
Euromark	69,656	166,094
German Government Bund	75,909	93,821
Ecu Bond		4,615
German Government Bund Option	116,313	158,774
Italian Government Bond Option		5,844
Eurodollar Option	4,333	4,568
T–Bond Option	984	1,707
Euromark Options	21,733	61,456
Gilt Option	20,651	38,217
Short Sterling Options	62,852	81,139
LIFFE, UK	**576,652**	**919,813**
High Grade Aluminium	95,085	188,967
Copper – Grade A	134,787	157,055
Standard Lead	10,483	15,934
Primary Nickel	8,021	20,515
Special High Grade Zinc	20,660	57,403
Tin	7,793	4,712
(LME Open Interest – 3rd Wed)		
LONDON METAL EXCHANGE, UK	**276,829**	**444,586**

OPEN INTEREST	DECEMBER 1990	DECEMBER 1991
Gold	178	4
Eurodollar	31,738	44,846
Deutschemark	161	314
Japanese Yen	170	131
British Pound	42	96
Nikkei Stock Average	4,502	9,267
High Sulphur Fuel Oil	2,778	4,680
Dubai Crude Oil	24	0
Gasoil		60
Euroyen	17,767	65,893
Euromark	760	620
Eurodollar Options	1,725	635
Euroyen Options	7,186	4,297
Deutschemark Options	0	0
Japanese Yen Options	0	0
SIMEX, Singapore	**67,031**	**130,843**
Swiss Market Index	3,072	8,049
EUROTOP 100 Index		65
5 Year Swiss Franc		5,489
3 Month Euro Swiss Franc		4,263
EUROTOP 100 Index Options		5,115
Swiss Market Index Opt.	190,515	342,675
SOFFEX, Switzerland	**193,587**	**365,656**
Interest Rate Options	1,670	2,476
OMX (Index) Options	45,646	55,318
GEMx Options		380
STOCKHOLM OPTIONS EXCHANGE	**47,316**	**58,174**
All Ords. Index	7,980	13,384
90 Day Bank Bills	133,277	156,280
3 Year Treasury Bonds	25,297	32,535
10 Year Treasury Bonds	20,826	32,131
Australian Dollar	7	
Live Cattle (Cash Set)	77	144
Wool (Cash Set)	0	99
All Ords. Index Options	31,419	47,736
90 Day Bank Bill Options	56,277	94,642
10 Year Treasury Bond Option	14,499	30,575
3 Year Treasury Bond Options	4,568	7,909
Australian Dollar Options	0	
SYDNEY FUTURES EXCHANGE	**294,227**	**415,435**
TSE 35 Index	842	1,887
TSE 35 Options	9,783	7,661
Silver Options	48	267
TORONTO FUTURES EXCHANGE	**10,673**	**9,815**
Wheat	9,842	9,519
Oats	2,490	651
Thunder Bay Barley	7,158	5,685
Western Barley	1,926	1,066
Rye	1,742	1,112
Flax Seed	4,081	4,914
Canola/Rape Seed	23,700	18,657
WINNIPEG COMMODITY EXCHANGE	**50,939**	**41,604**

OPEN INTEREST	DECEMBER 1990	DECEMBER 1991
CAC 40 Index	10,292	23,016
ECU Bond	1,075	5,026
ECU Bond Option		1,700
Italian Bond		100
Italian Bond Option		0
Notional Bond	71,805	118,055
Notional Bond Options	311,935	246,955
3 Month Pibor	23,864	47,484
3 Month Pibor Option	59,860	100,896
Potatoe	2,002	1,628
Sugar	10,239	13,385
Coffee	149	2
MATIF, Paris	**491,221**	**558,247**
MIBOR	2,344	10,655
3 Year Notional Bond	3,408	7,776
5 Year Notional Bond		100
Spanish Peseta/US Dollar		0
Spanish Peseta/Deutschemark		0
MEFF RENTA FIJA, Spain	**5,752**	**18,531**
Livestock		3,506
Livestock Options		2,646
MERFOX, Argentina		**6,152**
CAC 40 Index (Short Term) Options	29,915	66,817
CAC 40 Index (Long Term) Options		57,731
MONEP, Paris	**29,915**	**124,548**
Canadian Gov't Bond Options	5,010	2,749
Bankers Acceptance Futures	5,514	21,874
Canadian Gov't Bond	5,100	3,713
Opt. on Canadian Gov't Bonds		150
MONTREAL EXCHANGE	**15,624**	**28,336**
U.S. Dollar	438	0
5 Year Government Stock	4,995	9,013
5 Year Government Stock Opt.	241	1,782
10 Year Government Stock		0
90 Day Bank Bill	10,509	22,299
90 Day Bank Bill Options	861	4,392
Barclays Share Index	8	0
Barclays Share Index Options	0	0
New Zealand Dollar	0	0
New Zealand Dollar Options	0	0
New Zealand Wool		0
Forty Index		20
Forty Index Options		1
NEW ZEALAND FUTURES EXCHANGE	**17,052**	**37,507**

OPEN INTEREST	DECEMBER 1990	DECEMBER 1991
Red Beans	6,375	7,659
Imported Soybeans	18,114	22,636
***HOKKAIDO GRAIN EXCHANGE**	**24,489**	**30,295**
Hang Seng Index	2,031	3,075
3-MONTH HIBOR	6	1
Soybeans	1,459	382
Sugar	2,590	784
Hang Seng Comm.&Ind.Sub-Index		1
Hang Seng Properties Sub-Index		1
Hang Seng Finance Sub-Index		1
Hang Seng Utilities Sub-Index		1
HONG KONG FUTURES EXCHANGE	**6,086**	**4,246**
Red Beans	7,544	10,700
Imported Soybeans	19,499	15,300
***KANMON COMMODITY EXCHANGE**	**27,043**	**26,000**
Red Beans	1,876	8,598
Imported Soybeans	13,273	23,744
***KOBE GRAIN EXCHANGE**	**15,149**	**32,342**
Raw Silk	14,569	7,633
***KOBE RAW SILK EXCHANGE**	**14,569**	**7,633**
Rubber (RSS3)	68,274	35,647
***KOBE RUBBER EXCHANGE**	**68,274**	**35,647**
Dried Cocoon	37,195	28,946
***MAEBASHI DRIED COCOON EXCH**	**37,195**	**28,946**
Red Beans	21,008	28,768
Imported Soybeans	13,911	15,670
***NAGOYA GRAIN & SUGAR EXCHANGE**	**34,919**	**44,438**
Cotton Yarn (40S)	40,471	26,860
Staple Fiber Yarn (Dull)	947	904
Wool Yarn	3,114	9,640
***NAGOYA TEXTILE EXCHANGE**	**44,532**	**37,404**
Red Beans	58,301	99,303
Imported Soybeans	74,932	61,345
***OSAKA GRAIN EXCHANGE**	**133,233**	**160,648**
OSE 50	2	1
Nikkei Index Futures	191,844	159,807
Nikkei Index Options	69,337	96,650
***OSAKA SECURITIES EXCHANGE**	**261,183**	**256,458**
Raw Sugar	150,981	106,939
***OSAKA SUGAR EXCHANGE**	**150,981**	**106,939**

OPEN INTEREST	DECEMBER 1990	DECEMBER 1991
Wool Yarn	6,265	20,989
Cotton Yarn (20S)	23,088	13,185
Cotton Yarn (40S)	12,313	11,447
***OSAKA TEXTILE EXCHANGE**	**41,666**	**45,621**
Gold	444,168	308,392
Silver	51,580	39,410
Platinum	232,309	357,311
Rubber	112,378	77,888
Cotton Yarn	52,855	41,445
Woolen Yarn	2,758	3,285
***TOKYO COMM EXCHANGE INDUSTRY**	**896,048**	**827,731**
American Soybeans	237,911	223,685
Chinese Soybeans	23	5
Red Beans	101,681	243,976
American Soybean Options		2,739
***TOKYO GRAIN EXCHANGE**	**339,615**	**470,405**
3 Month Euroyen	309,489	252,786
3 Month Eurodollar	40	0
Japanese Yen	110	
US Dollar–Japanese Yen Curr.		4,740
3 Month Euroyen Options		27,445
***TOKYO INTL FINANCIAL FUT EXCH**	**309,639**	**284,971**
Yen Gov't Bond (10 Yr)	150,910	152,699
Yen Gov't Bond (10 Yr) Opt	41,683	54,972
Yen Gov't Bond (20 Yr)	291	204
US T–Bond Futures	1,112	2,123
TOPIX Stock Index	28,638	25,679
TOPIX Stock Index Options	644	20
***TOKYO STOCK EXCHANGE**	**223,278**	**235,697**
Raw Sugar	386,246	243,616
***TOKYO SUGAR EXCHANGE**	**386,246**	**243,616**
Dried Cocoon	38,088	25,315
***TOYAHASHI DRIED COCOON EXCH**	**38,088**	**25,315**
Raw Silk	21,466	9,652
***YOKOHAMA RAW SILK EXCHANGE**	**21,466**	**9,652**

*EXCHANGE LOCATED IN JAPAN

All Information provided by exchanges at FIA's request.